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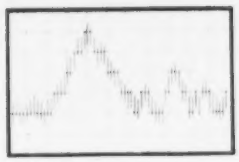

MONTHLY VOLUME REPORT

APRIL 1987

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VOLUME OF FUTURES CONTRACTS TRADED

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	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Wheat (5,000 bu)	198,658	166,827	707,467	587,786
Corn (5,000 bu)	567,990	729,163	1,965,108	2,395,530
Oats (5,000 bu)	12,403	21,241	40,057	91,837
Soybeans (5,000 bu)	595,126	623,596	2,317,342	1,780,406
Soybean Oil	311,667	303,413	1,064,694	1,223,265
Soybean Meal	289,321	305,332	1,020,601	999,900
Silver (1,000 oz)	51,845	73,407	239,729	149,494
Gold (kilo)	7,232	19,438	44,321	55,914
GNMA Mrtges, CDR	3,522	10	12,806	2,472
T-Bonds	5,115,058	7,109,592	19,420,012	19,732,965
T-Notes (6 1/2-10 yr)	381,651	643,763	1,435,847	1,654,559
Municipal Bond Index	99,454	238,142	334,398	457,005
Major Market Index	5,284	0	18,074	0
MMI Maxi	190,130	297,235	635,844	948,244
NASDAQ-100	206	0	3,644	0
CHICAGO BOARD OF TRADE	7,829,547	10,531,159	29,259,944	30,079,377
Wheat (5,000 bu)	60,345	57,732	221,122	256,440
Value Line Index	99,179	55,033	434,399	262,858
Mini Value Line	1,854	3,527	5,806	10,129
KANSAS CITY BD. OF TRD.	161,378	116,292	661,327	529,427
Coffee "C"	82,308	104,350	367,909	334,012
Sugar #11	519,027	381,972	1,477,177	1,474,042
Sugar #12	1,388	0	14,443	0
Sugar #14	5,320	3,597	24,097	22,401
Cocoa (10 M tons)	74,249	67,954	259,718	270,204
CPI-W	1,287	1	8,657	2
COFFEE SUGAR & COCOA	683,579	557,874	2,152,001	2,100.661

	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Wheat (1,000 bu)	38,765	10,616	134,733	71,601
Corn (1,000 bu)	40,053	23,287	152,354	91,158
Oats (1,000 bu)	113	158	540	1,176
Soybeans (1,000 bu)	99,907	40,905	286,435	118,019
Soybean Meal New	250	160	709	543
Soybean Meal Old	198	0	2,749	16
Live Cattle (20,000#)	7,817	3,660	25,417	14,702
Live Hogs (15,000#)	5,712	4,402	19,431	16,662
Silver (1,000 oz)	88	0	421	0
New York Silver	1,432	1,568	5,313	2,646
New York Gold	1,897	2,707	7,937	7,420
Platinum	630	845	1,321	1,804
Copper	179	0	565	2
Copper High Grade		6		28
T-Bonds ($50,000)	41,839	116,395	129,554	245,793
T-Bills ($500,000)	2,127	1,520	8,729	8,166
British Pound	1,256	785	6,279	4,035
Swiss Franc	8,236	10,128	30,578	37,670
Deutschemark	5,988	9,661	27,205	36,862
Japanese Yen	3,610	7,177	11,761	15,988
Canadian Dollar	837	820	2,814	3,965
MIDAMERICA COMMODITY EX.	260,934	234,800	854,845	678,256
Live Hogs (30,000#)	153,581	190,344	532,046	660,808
Pork Bellies (fzn)	96,642	118,107	346,273	410,056
Live Cattle (40,000#)	462,082	456,556	1,743,916	1,734,039
Feeder Cattle	56,726	53,644	164,747	181,643
Lumber	64,176	39,211	190,111	169,233
T-Bills (90-day)	212,782	197,591	752,726	706,074
Domestic CD (90-day)	452	36	2,707	98
Eurodollar (3-month)	933,739	2,561,608	3,275,210	6,302,741
European Currency Unit	83	32	9,749	128
British Pound	242,773	192,227	1,135,676	784,230
Canadian Dollar	73,782	110,761	348,610	420,526
Deutsche Mark	604,095	519,587	2,516,089	2,295,141
Japanese Yen	323,693	492,438	1,158,007	1,308,197
Swiss Franc	414,840	446,180	1,619,870	1,875,602
French Franc	747	1,122	1,426	2,807
Australian Dollar		3,232		21,795
S&P 500 Index	1,847,177	1,899,015	6,603,581	7,085,365
S&P OTC 250	551	0	4,773	0
CHICAGO MERCANTILE EX.	5,487,921	7,281,691	20,405,517	23,958,483
Wheat (5,000 bu)	25,131	23,391	80,879	82,344
White Wheat (5,000 bu)	18	0	214	18
High Fructose Corn Syrup		1,416		1,416
MINNEAPOLIS GRAIN EX.	25,149	24,807	81,093	82,362

	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Copper	240,770	170,827	836,084	639,486
Silver (5,000 oz)	438,800	932,731	1,479,314	1,771,213
Gold (100 oz)	617,908	1,135,181	3,022,185	3,573,426
Aluminum	8,572	640	34,563	4,726
COMMODITY EXCHANGE	1,306,050	2,239,379	5,372,146	5,988,851
Cotton #2	74,520	106,620	282,681	411,926
Orange Jce, Fzn. Conc.	13,209	19,569	99,349	100,476
Propane	537	1,021	2,394	3,044
European Currency Unit	11,449	5,087	26,591	18,061
Dollar Index	27,183	30,523	84,480	105,333
NY COTTON & CITRUS	126,898	162,820	495,495	638,840
NYSE Composite Index	310,225	317,074	1,134,045	1,074,357
Cmdty Rsrch Bureau Index		10,313		29,077
NEW YORK FUTURES EX.	310,225	327,387	1,134,045	1,103,434
Palladium	9,796	19,275	51,887	51,899
Platinum	100,294	149,296	456,079	486,323
Potatoes(Cash Settlement)	1,358	1,983	3,820	6,240
No. 2 Heating Oil, NY	207,748	282,109	917,462	1,358,453
Leaded Reg. Gasoline, NY	128,683	0	370,294	0
Unleaded Reg. Gas., NY	7,352	214,982	42,203	701,665
Crude Oil	691,382	1,058,843	2,262,360	4,099,798
NEW YORK MERCANTILE EX.	1,146,613	1,726,488	4,104,105	6,704,378
Rice, Rough	0	719	0	2,207
Cotton Short Staple	1	0	3	0
CHIC. RICE & COTTON EX.	1	719	3	2,207
TOTAL FUTURES	17,338,295	23,203,416	64,520,521	71,866,276
PERCENT CHANGE		33.83%		11.39%

TOTAL CONTRACTS	1985	1984	1983	1982
APRIL	12,337,110	11,664,391	10,237,492	8,737,700
JAN-APR	52,004,172	49,285,604	44,218,328	33,695,725

COMMODITY GROUP	APRIL 1986	APRIL 1987	JAN-APR 1986	JAN-APR 1987
Interest Rate	6,718,353	10,661,038	25,122,071	28,758,201
Ag Commodities	3,793,885	3,819,298	13,356,031	13,339,457
Foreign Currency	1,691,389	1,799,237	6,894,655	6,825,007
Equity Indices	2,554,060	2,810,026	9,174,564	9,837,958
Precious Metals	1,229,922	2,334,448	5,308,507	6,100,139
Petroleum Products	1,035,702	1,556,955	3,594,713	6,162,960
Non-precious Metal	249,521	171,473	871,212	644,242
Other	65,463	49,525	198,768	198,312
TOTAL	17,338,295	23,202,000	64,520,521	71,866,276
PERCENTAGE				
Interest Rate	38.75%	45.95%	38.94%	40.02%
Ag Commodities	21.88%	16.46%	20.70%	18.56%
Foreign Currency	9.76%	7.75%	10.69%	9.50%
Equity Indices	14.73%	12.11%	14.22%	13.69%
Precious Metals	7.09%	10.06%	8.23%	8.49%
Petroleum Products	5.97%	6.71%	5.57%	8.58%
Non-precious Metal	1.44%	0.74%	1.35%	0.90%
Other	0.38%	0.21%	0.31%	0.28%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from April 1986 to April 1987.

	Amount of Increase
Corn, CBOT	161,173
T-Bonds, CBOT	1,994,534
T-Notes, CBOT	262,112
Muni Bond Index, CBOT	138,688
MMI Maxi, CBOT	107,105
T-Bonds, MidAM	74,556
Eurodollar, CME	1,627,869
Japense yen, CME	168,745
S&P 500 Index, CME	51,838
Silver COMEX	493,931
Gold, COMEX	517,273
#2 Heating Oil, NYMEX	74,361
Unleaded Reg Gas, NYMEX	207,630
Crude Oil, NYMEX	367,461

	Amount of Decrease
Sugar #11, CSC	137,055
Soybeans, MidAM	59,002
British Pound, CME	50,546
Deutsche Mark, CME	84,508
Copper, COMEX	69,943
Leaded Gas, NYMEX	128,683